

FIG. 1

CONNECTION TO MULTIPLE EXCHANGES

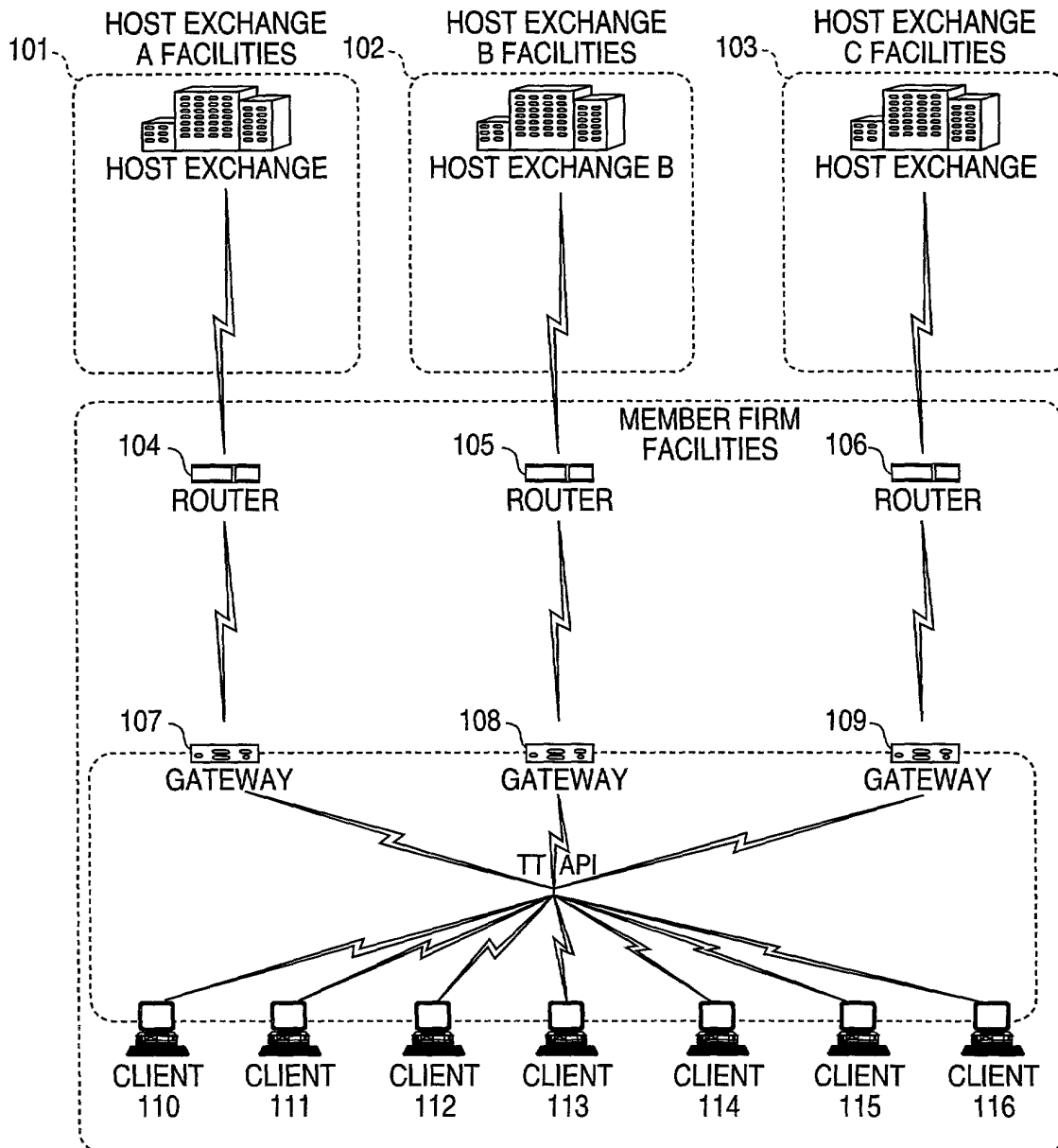


FIG. 2

| | 201 | 202 | 203 | 204 | 205 | |
|---|-------|--------|--------|--------|--------|-------|
| | Depth | BidQty | BidPrc | AskPrc | AskQty | Total |
| 1 | CDHO | 785 | 7626 | 7627 | 21 | 8230 |
| 2 | | 626 | 7625 | 7629 | 815 | |
| 3 | | 500 | 7624 | 7630 | 600 | |
| 4 | | 500 | 7623 | 7631 | 2456 | |
| 5 | | 200 | 7622 | 7632 | 800 | |

FIG. 3

| SYCOM FGBL DEC99 | | | | | | | |
|------------------|-------------|----------|----|------|------|-----|-----|
| E/W | | 10:48:44 | | BidQ | AskQ | Prc | LTQ |
| 1009 | | L | 3 | | 104 | 99 | |
| 1010 | | R | 5 | | 24 | 98 | |
| 1011 | | 720 | | | 33 | 97 | |
| 1012 | | × | 10 | | 115 | 96 | |
| 1013 | | 0 | | | 32 | 95 | |
| 1014 | | 10 | 1H | | 27 | 94 | |
| | | 50 | 3H | | 63 | 93 | |
| 1007 | S 0 W 24 | 1K | 5H | | 45 | 92 | |
| | S 0 W 7 | CLR | | | 28 | 91 | |
| 1015 | | × | 10 | | 20 | 90 | 10 |
| 1016 | | 17 | ▽ | | 18 | 89 | |
| 1008 | B 0 W 15 | CXL | | 97 | | 88 | |
| | B 0 W 13 | + | - | 30 | | 87 | |
| 1017 | | NET 0 | | 43 | | 86 | |
| 1018 | B 0 W 17 | NET REAL | | 110 | | 85 | |
| 1019 | | | | 23 | | 84 | |
| | | | | 31 | | 83 | |
| 1021 | | | | 125 | | 82 | |
| | | | | 21 | | 81 | |
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FIG. 4

| SYCOM FGBL DEC99 | | | | | | <div><div></div><div></div><div></div></div> | |
|------------------|----------|----|------|------|-----|--|--|
| E/W | 10:48:44 | | BidQ | AskQ | Prc | LTQ | |
| | L | 3 | | 104 | 99 | | |
| | R | 5 | | | | | |
| | 720 | | | 24 | 98 | | |
| | | | | 33 | 97 | | |
| | × | 10 | | 115 | 96 | | |
| | 0 | | | | | | |
| | 10 | 1H | | 32 | 95 | | |
| | 50 | 3H | | 27 | 94 | | |
| S 10 W 14 | 1K | 5H | | 63 | 93 | 10 | |
| | CLR | | 43 | | 92 | | |
| | × | 10 | 125 | | 91 | | |
| | 17 | ▼ | 97 | | 90 | | |
| B 0 W 15 | CXL | | 18 | | 89 | | |
| B 0 W 13 | + | - | 97 | | 88 | | |
| | NET 0 | | 30 | | 87 | | |
| | | | | | | | |
| B 0 W 17 | NET REAL | | 43 | | 86 | | |
| | | | 110 | | 85 | | |
| | | | 23 | | 84 | | |
| | | | 31 | | 83 | | |
| | | | 125 | | 82 | | |
| | | | 21 | | 81 | | |

1101

1101

0097408728072660

Title: CLICK BASED TRADING WITH
INTUITIVE GRID DISPLAY OF MARKET
DEPTH AND PRICE CONSOLIDATION

Inventor(s): Gary Allan KEMP, II et al.

DOCKET NO.: 024051-0146

FIG. 5

| SYCOM FGBL DEC99 | | | | | | [-][+][X] | | |
|------------------|----------|-----|------|------|-----|-----------|--|--|
| E/W | 10:48:44 | | BidQ | AskQ | Prc | LTQ | | |
| 1206 | L | 3 | | 104 | 99 | | | |
| | R | 5 | | 24 | 98 | | | |
| 1205 | | 720 | | 33 | 97 | | | |
| | X | 10 | | 115 | 96 | | | |
| | 0 | | | 32 | 95 | | | |
| | 10 | 1H | | 27 | 94 | | | |
| | 50 | 3H | | 63 | 93 | | | |
| S 0 W 24 | 1K | 5H | | 45 | 92 | | | |
| S 0 W 7 | CLR | | | 28 | 91 | | | |
| | X | 10 | | 20 | 90 | 10 | | |
| 1204 | 17 | | | 18 | 89 | | | |
| | CXL | | | 97 | 88 | | | |
| B 0 W 15 | + | | | 30 | 87 | | | |
| B 0 W 13 | - | | | 43 | 86 | | | |
| | NET 0 | | | 110 | 85 | | | |
| | | | | 23 | 84 | | | |
| B 0 W 17 | NET REAL | | | 31 | 83 | | | |
| | | | | 125 | 82 | | | |
| | | | | 21 | 81 | | | |

1208

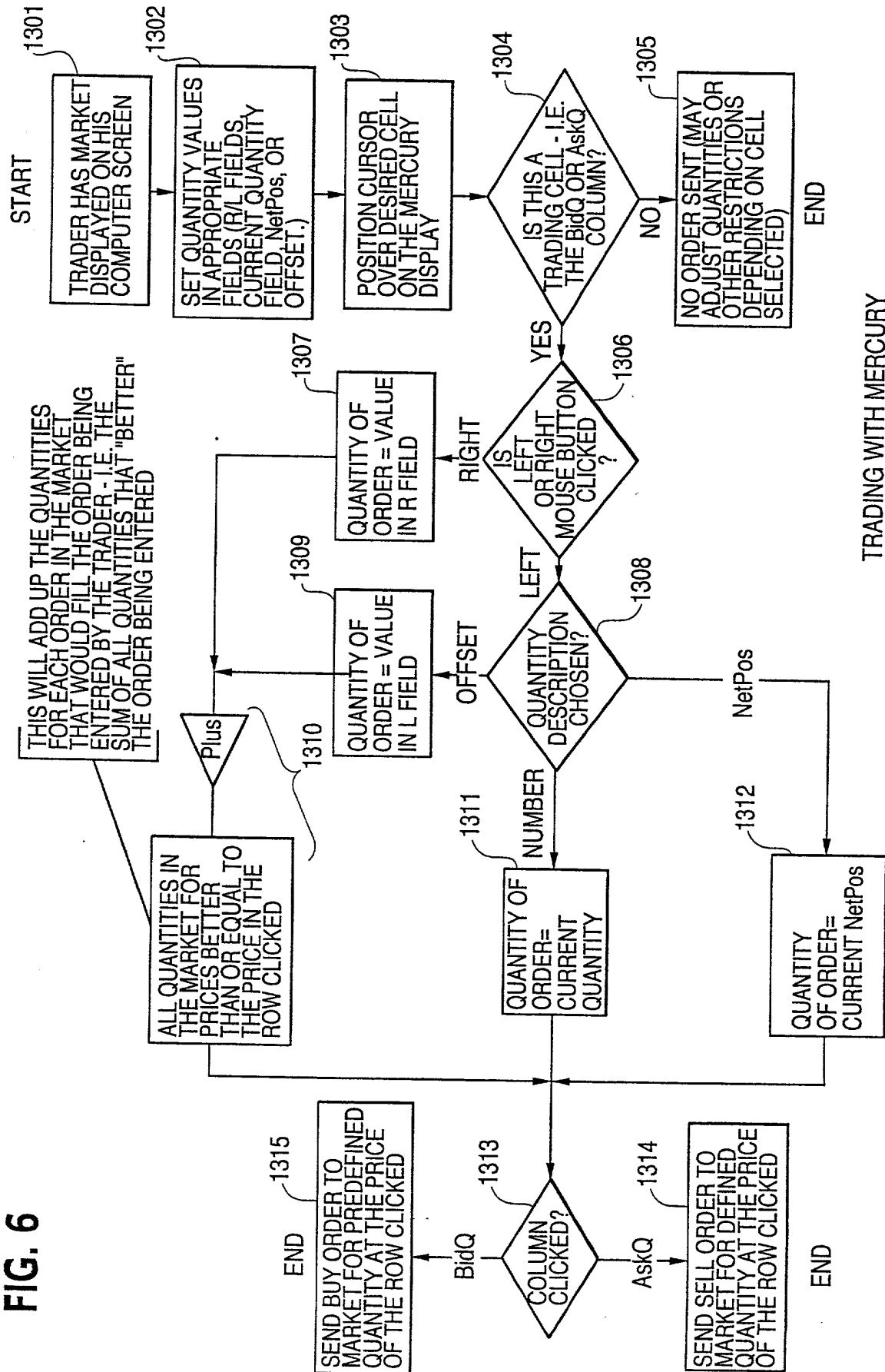
1201

1202

1203

1207

FIG. 6



09:20:00 10500 10501

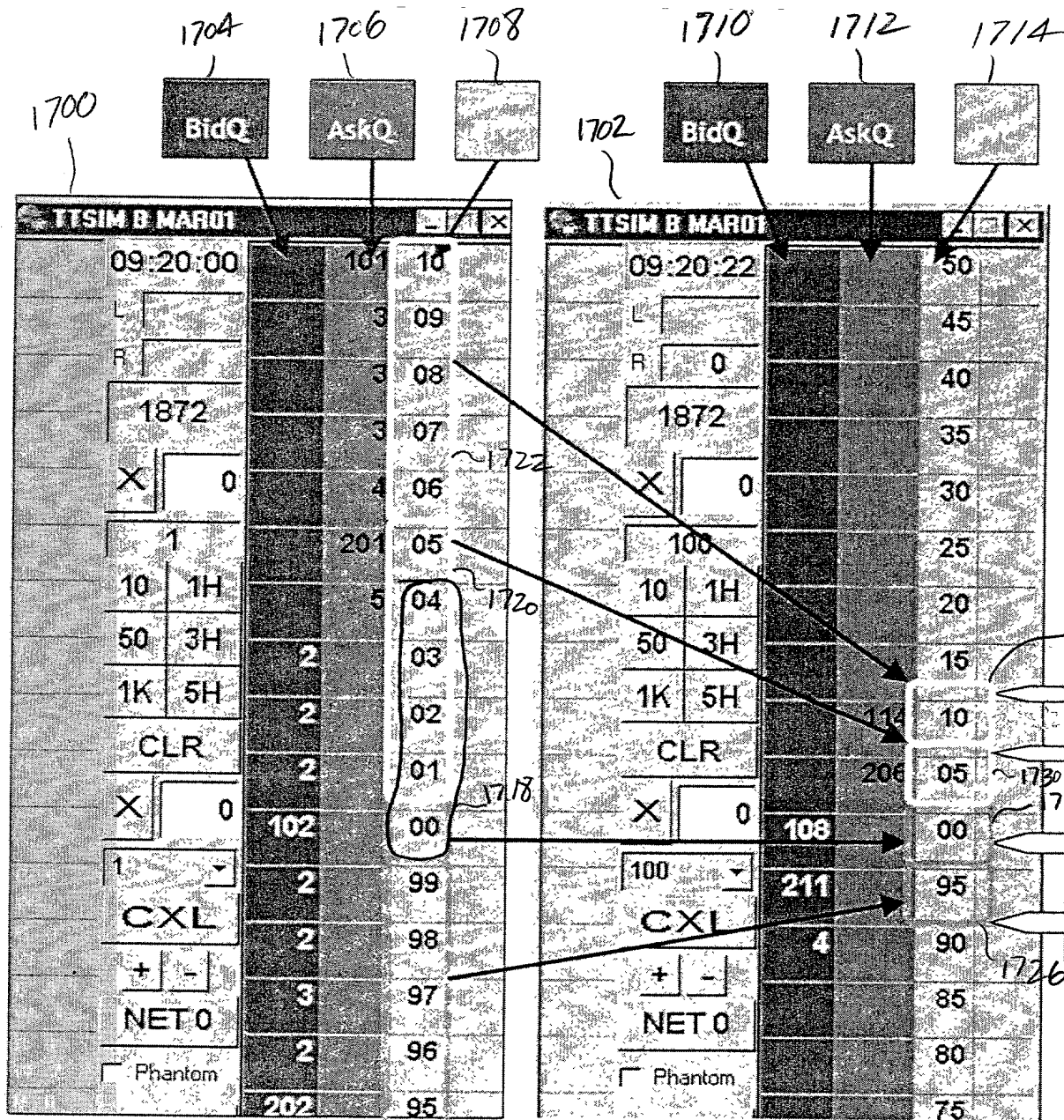


FIGURE 7A

FIGURE 7B

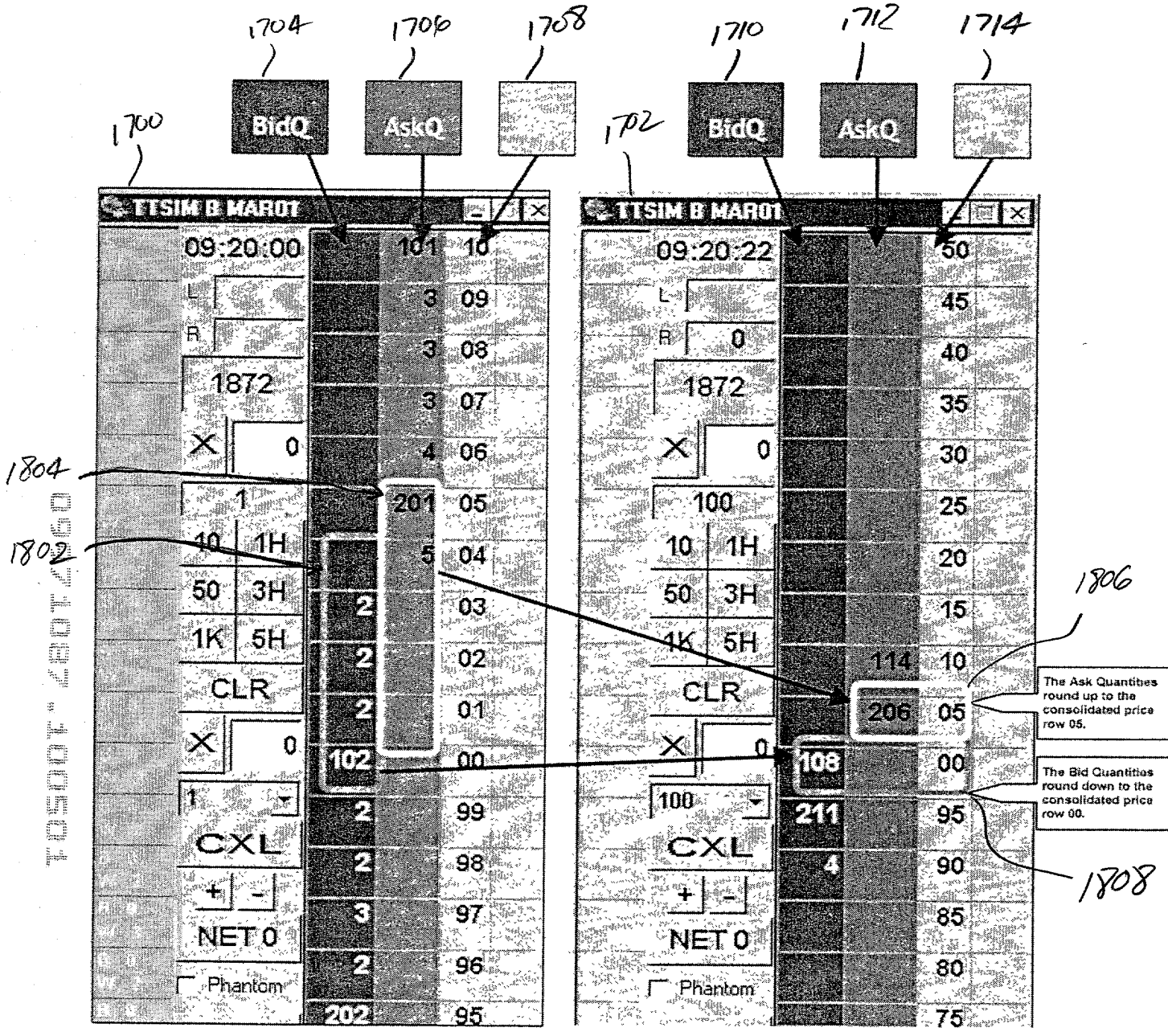


FIGURE 8A

FIGURE 8B

Title: CLICK BASED TRADING WITH
INTUITIVE GRID DISPLAY OF MARKET
DEPTH AND PRICE CONSOLIDATION

Inventor(s): Gary Allan KEMP, II et al.

DOCKET NO.: 024051-0146

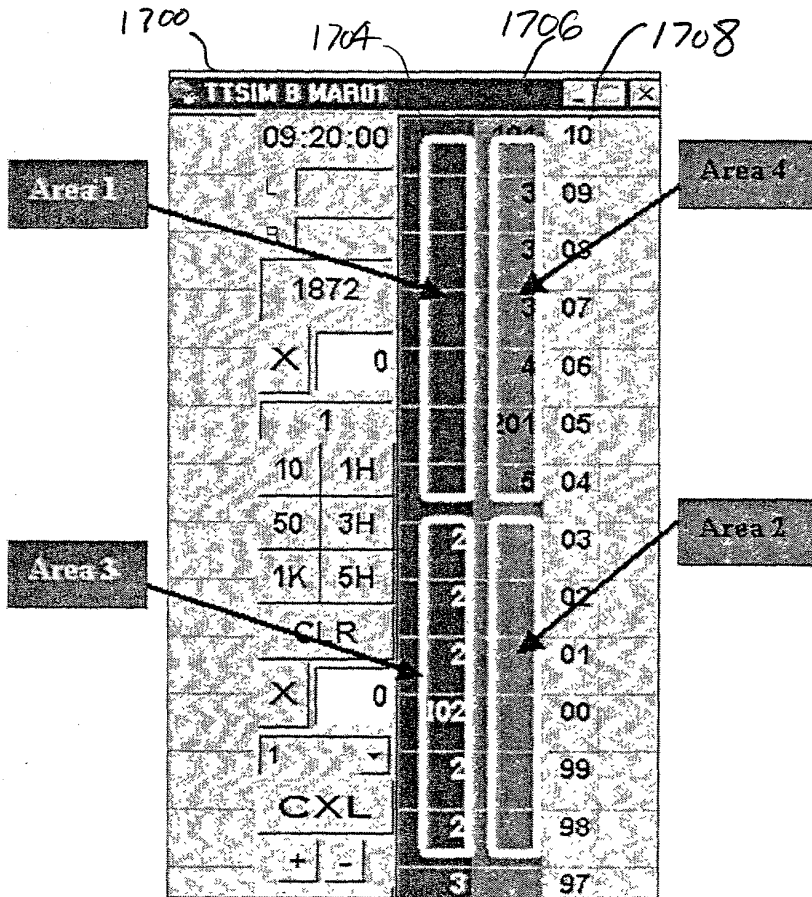


FIGURE 9

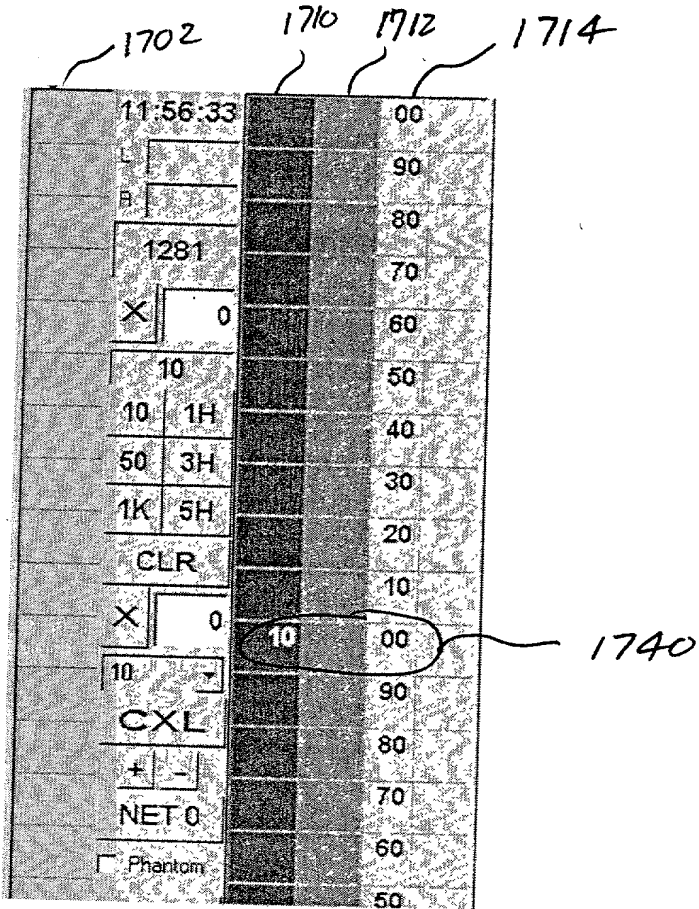


FIGURE 10

09971087-100501

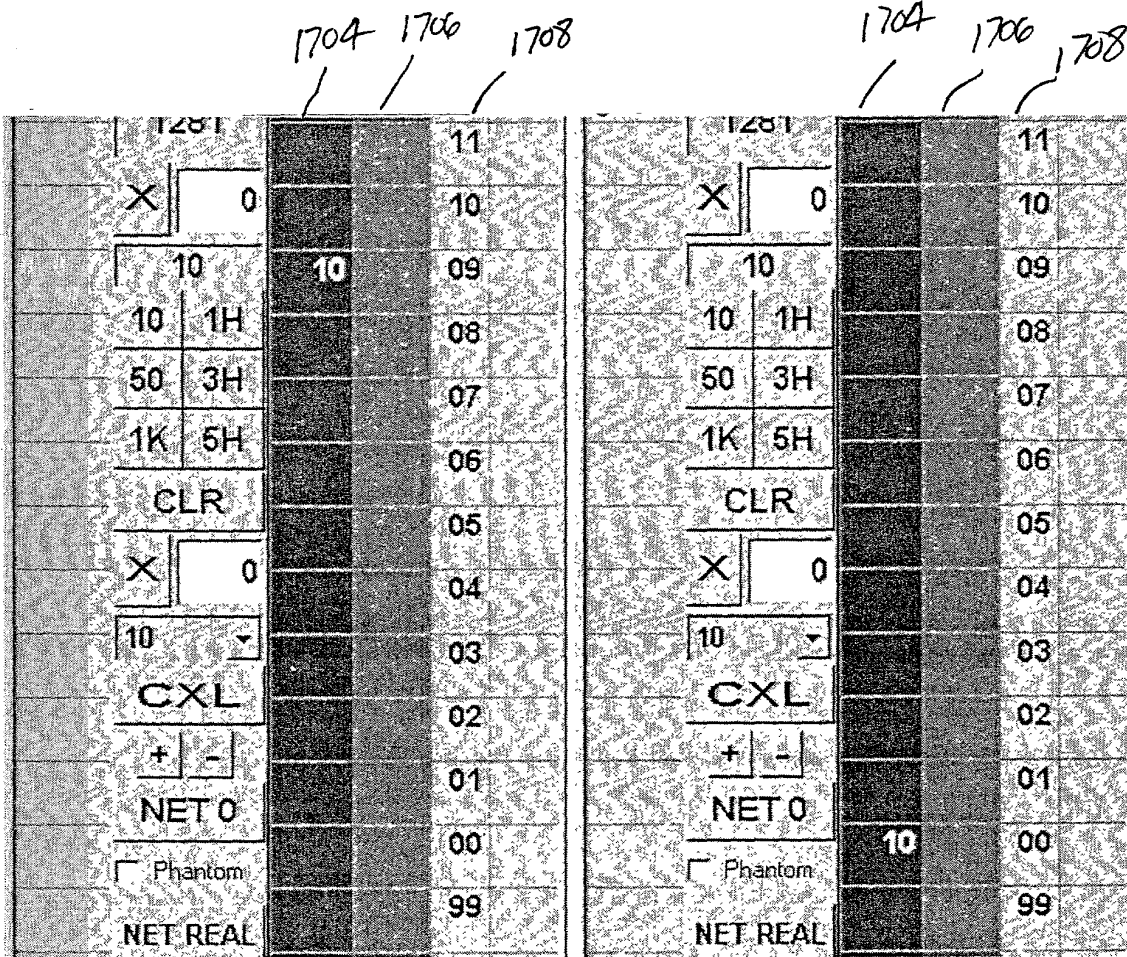


FIGURE 11

FIGURE 12

09971087-100501

1704 1706 1708
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| | | | |
|----------------------------------|----|---|----|
| 1281 | | | 11 |
| X | 0 | | 10 |
| 10 | | 1 | 09 |
| 10 | 1H | 1 | 08 |
| 50 | 3H | 1 | 07 |
| 1K | 5H | 1 | 06 |
| CLR | | 1 | 05 |
| X | 0 | 1 | 04 |
| 10 | | 1 | 03 |
| CXL | | 1 | 02 |
| + | - | 1 | 01 |
| NET 0 | | 1 | 00 |
| <input type="checkbox"/> Phantom | | | 99 |
| NET REAL | | | |

FIGURE 13

1704 1706 1708
 / / /

| | | | |
|----------------------------------|----|---|----|
| 1281 | | | 11 |
| X | 0 | | 10 |
| 1 | | | 09 |
| 10 | 1H | 1 | 08 |
| 50 | 3H | 2 | 07 |
| 1K | 5H | | 06 |
| CLR | | 3 | 05 |
| X | 0 | | 04 |
| 1 | | 2 | 03 |
| CXL | | 1 | 02 |
| + | - | | 01 |
| NET 0 | | | 00 |
| <input type="checkbox"/> Phantom | | 1 | 99 |
| NET REAL | | | |

FIGURE 14

105007-2807660

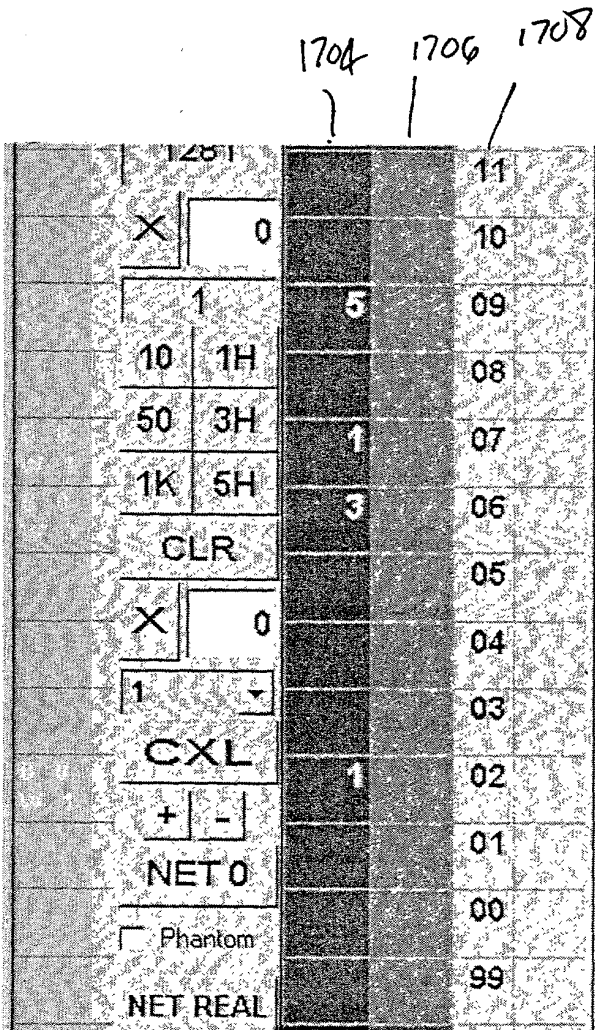


FIGURE 15

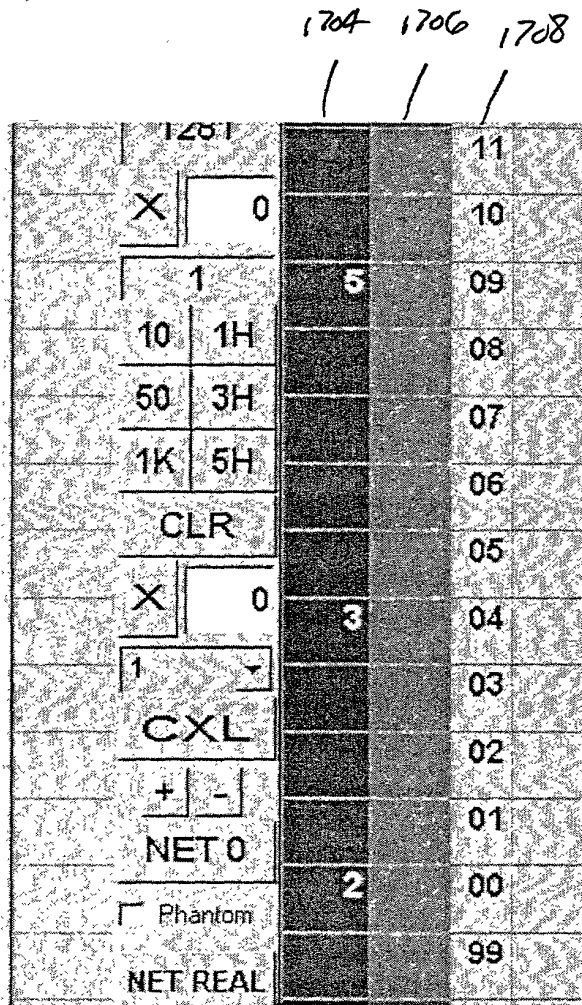


FIGURE 16

09971087-100501

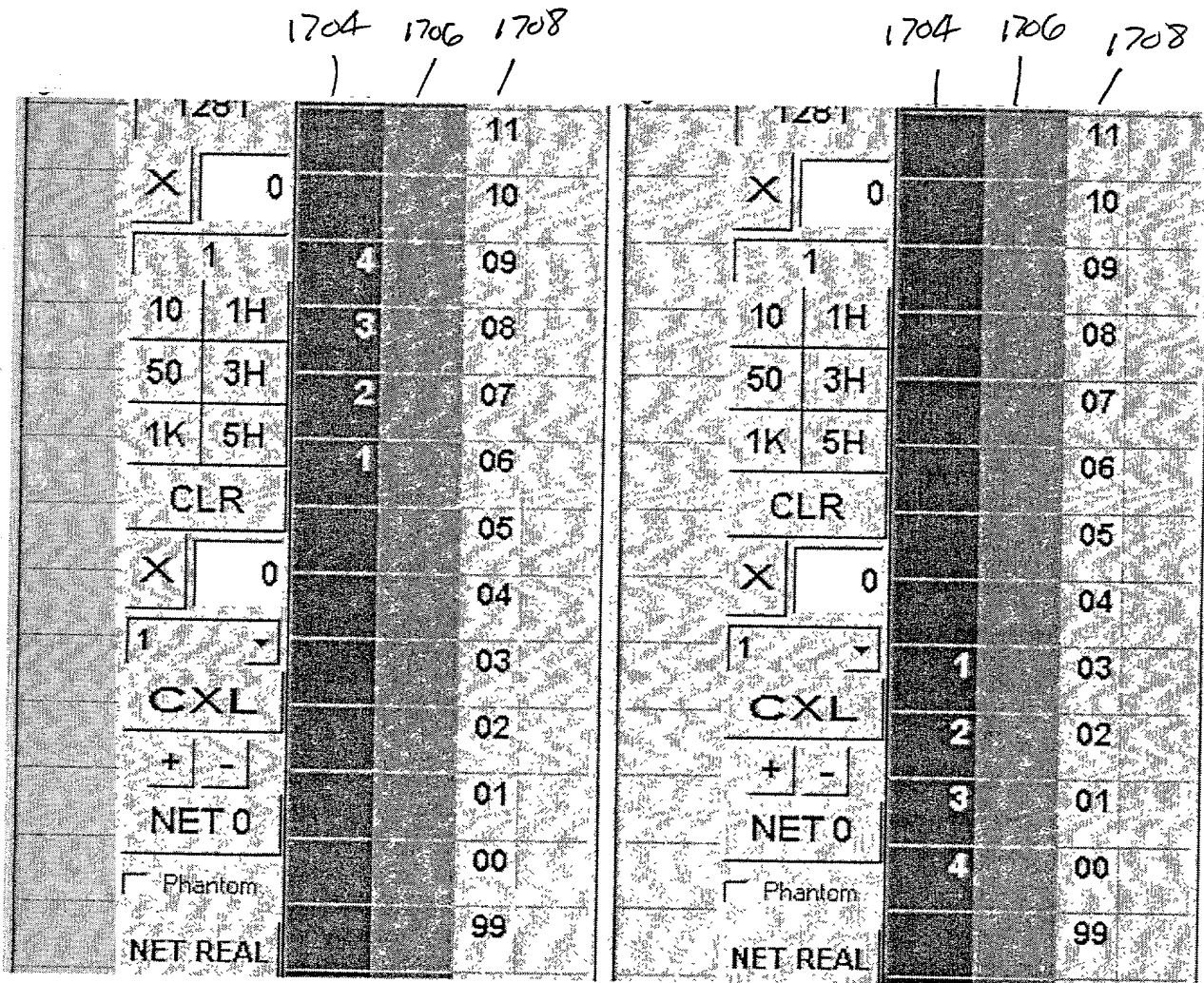


FIGURE 17

FIGURE 18

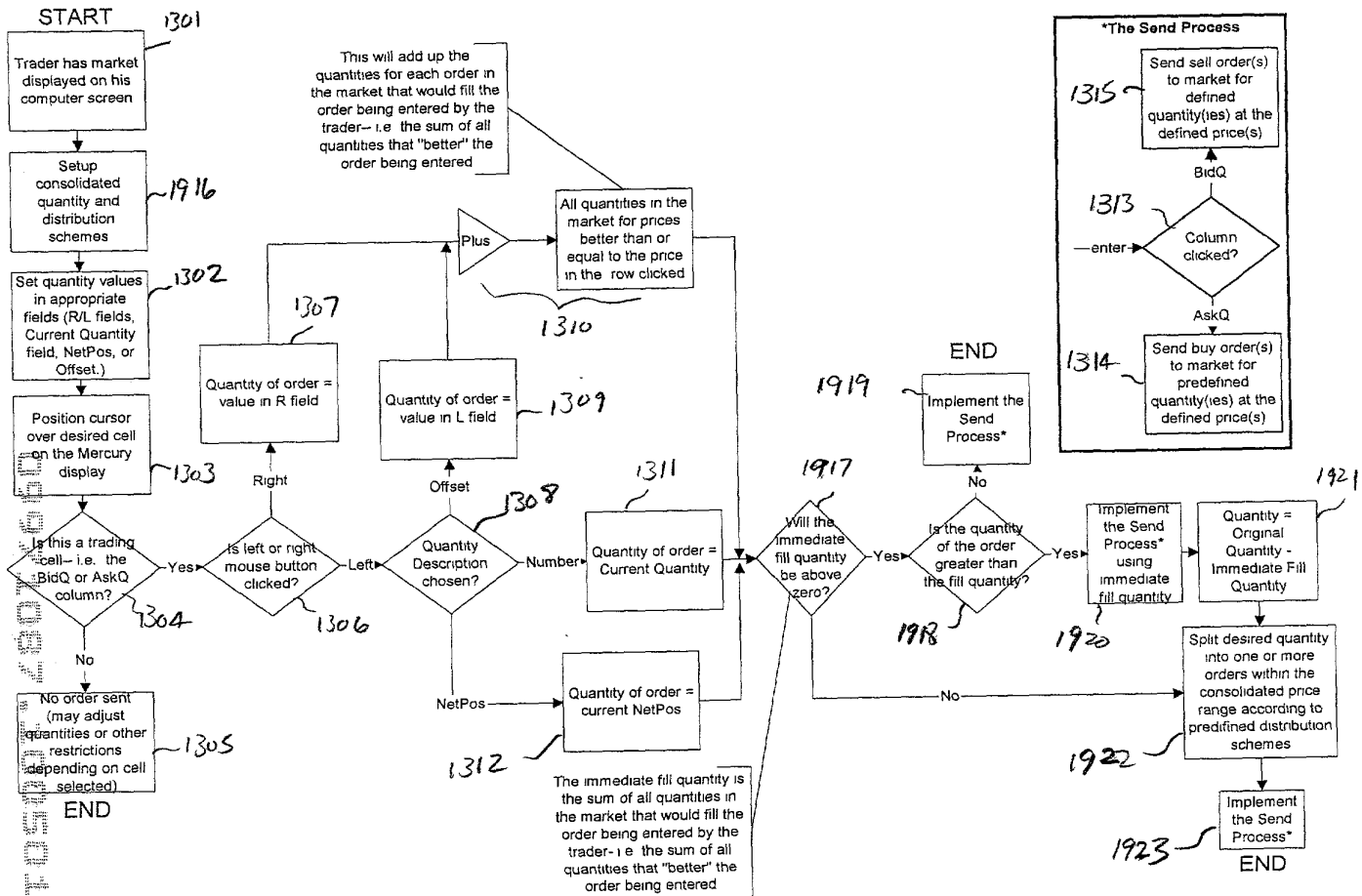


FIGURE 19